CME Group Advisory Notice

TO:	CDS Market Participants
FROM:	CME Clearing
ADVISORY #:	16-193
DATE:	Wednesday, May 4, 2016
SUBJECT:	**Credit Event Advisory – Auction Results for Peabody Energy Corporation Credit Event**

On Wednesday, May 4, 2016 an auction administered by Creditex and Markit resulted in a final price determination of **11** for Peabody Energy**.** The number of accrued days between the previous coupon date and the event determination date is **24 days**.

Please see the following for more information:
http://creditfixings.com/CreditEventAuctions/results.jsp?ticker=PLCOAL

The new versions of the affected indices are listed below with the respective notional percentage outstanding:

CDXHY24V3.SR.XR.USD 98.0
CDXHY25V2.SR.XR.USD 99.0

Please note, the clearing of the current version of the affected indices will be halted today at 6:45 PM EST. The first trade date of the new version of the affected indices will be Thursday, May 5, 2016.

The Final Processing Date for this credit event will be Thursday, May 5, 2016.

The Final Processing will entail the following:

- CME Clearing will migrate the open interest in the current version of the affected indices to the new version of the affected indices.
- CME Clearing will calculate and process the final compensation and coupon amounts. The credit event cash flows will be reflected on the end of day credit event reports, FIXML trade registers and positions summaries for Thursday, May 5, 2016.

The Auction Settlement Date for this credit event will be Friday, May 6^{th}.

If you have questions, please contact the CME Client Services Team at onboarding@cmegroup.com.